



Daily MTM Report

Daily summary for: 09/07/2010

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Derivatives									
\$ / R On 13/09/2010 Foreign Exchange Future			7.66230	7.65290		16.78	39,422,533.50	5,145	209,400.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Call		0.00000	0,000	45.85	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	15.85	Put		8,197.00000	8,188,000	45.85	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Call		0.00000	0,000	39.33	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	13.85	Put		6,197.00000	6,188,000	39.33	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Call		0.00000	0,000	31.30	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	11.85	Put		4,197.00000	4,188,000	31.30	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Call		4.00000	4,000	26.57	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	9.85	Put		2,201.00000	2,192,000	26.57	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Call		817.00000	827,000	17.34	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	6.85	Put		14.00000	15,000	17.34	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Call		1,803.00000	1,813,000	23.34	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	5.85	Put		0.00000	1,000	23.34	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Call		2,803.00000	2,812,000	26.29	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	4.85	Put		0.00000	0,000	26.29	0.00	0	0.00
\$ / R On 13/09/2010 Foreign Exchange Future	3.85	Call		3,803.00000	3,812,000	20.48	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	20.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Call		0.00000	0,000	45.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.80	Put		8,147.00000	8,138,000	45.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Call		0.00000	0,000	39.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.80	Put		6,147.00000	6,138,000	39.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Call		0.00000	0,000	31.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.80	Put		4,147.00000	4,138,000	31.09	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		4.00000	5,000	26.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		2,151.00000	2,143,000	26.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Call		156.00000	167,000	17.48	0.00	0	2,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.80	Put		303.00000	305,000	17.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Call		864.00000	874,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.80	Put		11.00000	12,000	17.38	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Call		1,853.00000	1,863,000	23.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.80	Put		0.00000	1,000	23.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Call		2,853.00000	2,862,000	26.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.80	Put		0.00000	0,000	26.39	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Call		3,853.00000	3,862,000	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.80	Put		0.00000	0,000	20.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Call		141.00000	151,000	17.71	0.00	0	569.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.85	Put		338.00000	339,000	17.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	45.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.90	Put		8,247.00000	8,238,000	45.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Call		0.00000	0,000	39.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.90	Put		6,247.00000	6,238,000	39.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Call		0.00000	0,000	31.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.90	Put		4,247.00000	4,238,000	31.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Call		4.00000	4,000	26.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.90	Put		2,251.00000	2,242,000	26.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Call		127.00000	137,000	17.95	0.00	0	2,771.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.90	Put		374.00000	375,000	17.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Call		770.00000	781,000	17.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.90	Put		17.00000	19,000	17.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Call		1,753.00000	1,763,000	22.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.90	Put		0.00000	1,000	22.98	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Call		2,753.00000	2,762,000	26.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.90	Put		0.00000	0,000	26.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Call		3,753.00000	3,762,000	20.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	20.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	45.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.95	Put		8,297.00000	8,288,000	45.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Call		0.00000	0,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.95	Put		6,297.00000	6,288,000	39.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Call		0.00000	0,000	31.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.95	Put		4,297.00000	4,288,000	31.70	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Call		3.00000	4,000	26.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.95	Put		2,300.00000	2,292,000	26.79	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Call		115.00000	124,000	18.18	12,400.00	100	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.95	Put		412.00000	412,000	18.18	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Call		724.00000	735,000	17.27	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.95	Put		21.00000	23,000	17.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Call		1,704.00000	1,713,000	22.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.95	Put		1.00000	1,000	22.61	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Call		2,703.00000	2,712,000	26.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.95	Put		0.00000	0,000	26.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Call		3,703.00000	3,712,000	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	21.26	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	45.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.05	Put		8,397.00000	8,388,000	45.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Call		0.00000	0,000	40.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.05	Put		6,397.00000	6,388,000	40.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Call		0.00000	0,000	32.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.05	Put		4,397.00000	4,388,000	32.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Call		3.00000	3,000	27.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.05	Put		2,400.00000	2,391,000	27.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Call		93.00000	101,000	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.05	Put		490.00000	489,000	18.65	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Call		635.00000	646,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.05	Put		32.00000	34,000	17.20	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Call		1,604.00000	1,613,000	21.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.05	Put		1.00000	1,000	21.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Call		2,603.00000	2,612,000	25.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.05	Put		0.00000	0,000	25.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Call		3,603.00000	3,612,000	22.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	22.03	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	45.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.10	Put		8,447.00000	8,438,000	45.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Call		0.00000	0,000	40.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.10	Put		6,447.00000	6,438,000	40.23	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Call		0.00000	0,000	32.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.10	Put		4,447.00000	4,438,000	32.31	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Call		2.00000	3,000	27.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.10	Put		2,449.00000	2,441,000	27.11	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Call		84.00000	92,000	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.10	Put		531.00000	530,000	18.88	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Call		592.00000	604,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.10	Put		39.00000	42,000	17.17	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Call		1,554.00000	1,564,000	21.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.10	Put		1.00000	2,000	21.51	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Call		2,553.00000	2,562,000	25.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.10	Put		0.00000	0,000	25.83	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Call		3,553.00000	3,562,000	22.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	22.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	45.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.15	Put		8,497.00000	8,488,000	45.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Call		0.00000	0,000	40.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.15	Put		6,497.00000	6,488,000	40.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Call		0.00000	0,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.15	Put		4,497.00000	4,488,000	32.52	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Call		2.00000	3,000	27.22	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.15	Put		2,499.00000	2,491,000	27.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Call		76.00000	83,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.15	Put		573.00000	571,000	19.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Call		550.00000	562,000	17.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.15	Put		47.00000	50,000	17.13	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Call		1,504.00000	1,514,000	21.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.15	Put		1.00000	2,000	21.15	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Call		2,503.00000	2,512,000	25.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.15	Put		0.00000	0,000	25.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Call		3,503.00000	3,512,000	22.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	22.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	45.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.30	Put		8,647.00000	8,638,000	45.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	40.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.30	Put		6,647.00000	6,638,000	40.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Call		0.00000	0,000	33.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.30	Put		4,647.00000	4,638,000	33.12	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Call		2.00000	2,000	27.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.30	Put		2,649.00000	2,640,000	27.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Call		432.00000	444,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.30	Put		79.00000	82,000	17.03	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Call		1,355.00000	1,364,000	20.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.30	Put		2.00000	2,000	20.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Call		2,353.00000	2,362,000	25.46	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.30	Put		0.00000	0,000	25.46	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Call		3,353.00000	3,362,000	23.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.30	Put		0.00000	0,000	23.96	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	45.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.25	Put		8,597.00000	8,588,000	45.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	40.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.25	Put		6,597.00000	6,588,000	40.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Call		0.00000	0,000	32.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.25	Put		4,597.00000	4,588,000	32.92	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Call		2.00000	2,000	27.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.25	Put		2,599.00000	2,590,000	27.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Call		62.00000	68,000	19.59	0.00	0	55,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.25	Put		659.00000	656,000	19.59	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Call		470.00000	482,000	17.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.25	Put		67.00000	70,000	17.06	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Call		1,404.00000	1,414,000	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.25	Put		1.00000	2,000	20.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Call		2,403.00000	2,412,000	25.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.25	Put		0.00000	0,000	25.55	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Call		3,403.00000	3,412,000	23.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	23.58	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	45.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.40	Put		8,747.00000	8,738,000	45.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	41.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.40	Put		6,747.00000	6,738,000	41.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Call		0.00000	0,000	33.53	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	12.40	Put		4,747.00000	4,738,000	33.53	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Call		1.00000	2,000	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.40	Put		2,748.00000	2,740,000	27.77	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Call		46.00000	51,000	20.29	0.00	0	585.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.40	Put		793.00000	789,000	20.29	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Call		360.00000	372,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.40	Put		107.00000	110,000	16.95	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Call		1,255.00000	1,265,000	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.40	Put		2.00000	3,000	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Call		2,253.00000	2,262,000	25.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.40	Put		0.00000	0,000	25.27	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Call		3,253.00000	3,262,000	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.40	Put		0.00000	0,000	24.74	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Call		56.00000	62,000	19.82	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.30	Put		703.00000	700,000	19.82	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Call		0.00000	0,000	45.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.70	Put		8,047.00000	8,038,000	45.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Call		0.00000	0,000	38.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.70	Put		6,047.00000	6,038,000	38.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Call		0.00000	0,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.70	Put		4,047.00000	4,038,000	30.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Call		5.00000	6,000	26.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.70	Put		2,052.00000	2,044,000	26.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Call		192.00000	203,000	17.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.70	Put		239.00000	241,000	17.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Call		960.00000	970,000	17.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.70	Put		7.00000	8,000	17.45	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Call		1,953.00000	1,963,000	24.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.70	Put		0.00000	1,000	24.44	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Call		2,953.00000	2,962,000	26.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.70	Put		0.00000	0,000	26.57	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Call		3,953.00000	3,962,000	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.70	Put		0.00000	0,000	19.32	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Call		0.00000	0,000	45.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	15.75	Put		8,097.00000	8,088,000	45.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Call		0.00000	0,000	38.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	13.75	Put		6,097.00000	6,088,000	38.97	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Call		0.00000	0,000	30.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	11.75	Put		4,097.00000	4,088,000	30.89	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Call		5.00000	5,000	26.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.75	Put		2,102.00000	2,093,000	26.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Call		173.00000	184,000	17.25	0.00	0	1,200.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.75	Put		270.00000	272,000	17.25	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Call		911.00000	922,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.75	Put		8.00000	10,000	17.41	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Call		1,903.00000	1,913,000	24.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.75	Put		0.00000	1,000	24.08	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Call		2,903.00000	2,912,000	26.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.75	Put		0.00000	0,000	26.48	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Call		3,903.00000	3,912,000	19.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	3.75	Put		0.00000	0,000	19.71	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	45.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.00	Put		8,347.00000	8,338,000	45.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Call		0.00000	0,000	39.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.00	Put		6,347.00000	6,338,000	39.87	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		0.00000	0,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		4,347.00000	4,338,000	31.91	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		3.00000	3,000	26.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		2,350.00000	2,341,000	26.90	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Call		103.00000	112,000	18.42	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.00	Put		450.00000	450,000	18.42	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Call		679.00000	690,000	17.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.00	Put		26.00000	28,000	17.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Call		1,654.00000	1,663,000	22.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.00	Put		1.00000	1,000	22.24	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Call		2,653.00000	2,662,000	26.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.00	Put		0.00000	0,000	26.01	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Call		3,653.00000	3,662,000	21.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	21.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	45.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.20	Put		8,547.00000	8,538,000	45.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	40.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.20	Put		6,547.00000	6,538,000	40.60	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Call		0.00000	0,000	32.72	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.20	Put		4,547.00000	4,538,000	32.72	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		2.00000	2,000	27.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		2,549.00000	2,540,000	27.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Call		68.00000	75,000	19.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.20	Put		615.00000	613,000	19.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Call		509.00000	521,000	17.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.20	Put		56.00000	59,000	17.10	0.00	0	15,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Call		1,454.00000	1,464,000	20.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.20	Put		1.00000	2,000	20.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Call		2,453.00000	2,462,000	25.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.20	Put		0.00000	0,000	25.64	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Call		3,453.00000	3,462,000	23.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	23.19	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	45.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	16.35	Put		8,697.00000	8,688,000	45.85	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	41.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	14.35	Put		6,697.00000	6,688,000	41.14	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Call		0.00000	0,000	33.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	12.35	Put		4,697.00000	4,688,000	33.33	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Call		1.00000	2,000	27.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	10.35	Put		2,698.00000	2,690,000	27.66	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Call		50.00000	56,000	20.05	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.35	Put		747.00000	744,000	20.05	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Call		395.00000	407,000	16.99	0.00	0	1,500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.35	Put		92.00000	95,000	16.99	9,500.00	100	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Call		1,305.00000	1,315,000	19.68	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/09/2010	Foreign Exchange Future	6.35	Put		2.00000	3,000	19.68	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Call		2,303.00000	2,312,000	25.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	5.35	Put		0.00000	0,000	25.36	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Call		3,303.00000	3,312,000	24.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	4.35	Put		0.00000	0,000	24.35	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		9.00000	11,000	24.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		1,656.00000	1,649,000	24.50	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Call		12.00000	14,000	23.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.15	Put		1,509.00000	1,502,000	23.80	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Put		931.00000	926,000	20.99	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.55	Call		34.00000	38,000	20.99	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Put		1,073.00000	1,067,000	21.69	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.70	Call		26.00000	29,000	21.69	0.00	0	3,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Call		13.00000	15,000	23.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.10	Put		1,460.00000	1,453,000	23.56	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Call		15.00000	17,000	23.10	0.00	0	500.00
\$ / R	On	13/09/2010	Foreign Exchange Future	9.00	Put		1,362.00000	1,355,000	23.10	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Call		31.00000	35,000	21.22	0.00	0	1,000.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.60	Put		978.00000	973,000	21.22	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Put		185.00000	188,000	16.81	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.60	Call		238.00000	250,000	16.81	0.00	0	100.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Call		212.00000	224,000	16.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	7.65	Put		209.00000	212,000	16.78	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Put		885.00000	880,000	20.76	0.00	0	0.00
\$ / R	On	13/09/2010	Foreign Exchange Future	8.50	Call		38.00000	42,000	20.76	0.00	0	500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future			7.77240	7.76170		17.19	15,272,766.00	1,965	30,996.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		0.00000	0,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		8,188.00000	8,178,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		1.00000	1,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		6,189.00000	6,179,000	29.02	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		8.00000	8,000	29.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		4,196.00000	4,186,000	29.48	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		44.00000	46,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		2,232.00000	2,224,000	25.62	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		276.00000	288,000	17.99	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		464.00000	466,000	17.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Call		862.00000	877,000	15.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.95	Put		50.00000	55,000	15.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Call		1,817.00000	1,828,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.95	Put		5.00000	6,000	19.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Call		2,812.00000	2,823,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.95	Put		0.00000	1,000	24.92	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Call		3,812.00000	3,822,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.95	Put		0.00000	0,000	27.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		145.00000	152,000	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		933.00000	930,000	20.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		0.00000	0,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		8,238.00000	8,228,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		1.00000	1,000	29.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		6,239.00000	6,229,000	29.10	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		7.00000	8,000	29.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		4,245.00000	4,236,000	29.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		42.00000	44,000	25.73	0.00	0	300.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		2,280.00000	2,272,000	25.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Call		821.00000	836,000	15.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.00	Put		59.00000	64,000	15.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Call		1,768.00000	1,779,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.00	Put		6.00000	7,000	19.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Call		2,763.00000	2,773,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.00	Put		1.00000	1,000	24.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Call		3,762.00000	3,772,000	27.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.00	Put		0.00000	0,000	27.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Call		0.00000	0,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.05	Put		8,288.00000	8,278,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Call		0.00000	1,000	29.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.05	Put		6,288.00000	6,279,000	29.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		7.00000	7,000	29.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		4,295.00000	4,285,000	29.44	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Call		40.00000	42,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.05	Put		2,328.00000	2,320,000	25.84	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Call		246.00000	258,000	18.39	0.00	0	16,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.05	Put		534.00000	536,000	18.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Call		781.00000	796,000	15.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.05	Put		69.00000	74,000	15.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Call		1,718.00000	1,730,000	19.08	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	6.05	Put		6.00000	8,000	19.08	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Call		2,713.00000	2,723,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.05	Put		1.00000	1,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Call		3,712.00000	3,722,000	27.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.05	Put		0.00000	0,000	27.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		0.00000	0,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		8,338.00000	8,328,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		0.00000	1,000	29.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		6,338.00000	6,329,000	29.26	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		6.00000	7,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		4,344.00000	4,335,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		39.00000	40,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		2,377.00000	2,368,000	25.95	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		233.00000	244,000	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		571.00000	572,000	18.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Call		742.00000	757,000	16.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.10	Put		80.00000	85,000	16.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Call		1,669.00000	1,680,000	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.10	Put		7.00000	8,000	18.82	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Call		2,663.00000	2,674,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.10	Put		1.00000	2,000	24.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Call		3,662.00000	3,672,000	27.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.10	Put		0.00000	0,000	27.60	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		261.00000	272,000	18.19	0.00	0	21,570.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		499.00000	500,000	18.19	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Call		0.00000	0,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.15	Put		8,388.00000	8,378,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Call		0.00000	1,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.15	Put		6,388.00000	6,379,000	29.34	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Call		6.00000	7,000	29.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.15	Put		4,394.00000	4,385,000	29.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Call		37.00000	38,000	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.15	Put		2,425.00000	2,416,000	26.06	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Call		221.00000	231,000	18.79	0.00	0	4,400.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.15	Put		609.00000	609,000	18.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Call		704.00000	719,000	16.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.15	Put		92.00000	97,000	16.15	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Call		1,620.00000	1,631,000	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.15	Put		8.00000	9,000	18.56	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Call		2,613.00000	2,624,000	23.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.15	Put		1.00000	2,000	23.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Call		3,612.00000	3,622,000	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.15	Put		0.00000	0,000	27.47	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		0.00000	0,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		8,438.00000	8,428,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		0.00000	0,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		6,438.00000	6,428,000	29.42	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		6.00000	6,000	29.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		4,444.00000	4,434,000	29.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		35.00000	37,000	26.17	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		2,473.00000	2,465,000	26.17	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		209.00000	219,000	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		647.00000	647,000	18.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Call		668.00000	683,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.20	Put		106.00000	111,000	16.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Call		1,570.00000	1,582,000	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.20	Put		8.00000	10,000	18.30	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Call		2,563.00000	2,574,000	23.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.20	Put		1.00000	2,000	23.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Call		3,562.00000	3,572,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.20	Put		0.00000	0,000	27.35	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		0.00000	0,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		8,488.00000	8,478,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		0.00000	0,000	29.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		6,488.00000	6,478,000	29.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		5.00000	6,000	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		4,493.00000	4,484,000	29.36	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		34.00000	35,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		2,522.00000	2,513,000	26.28	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		198.00000	207,000	19.19	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		686.00000	685,000	19.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Call		632.00000	647,000	16.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.25	Put		120.00000	125,000	16.32	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Call		1,521.00000	1,533,000	18.05	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.25	Put		9.00000	11,000	18.05	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Call		2,513.00000	2,524,000	23.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.25	Put		1.00000	2,000	23.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Call		3,512.00000	3,522,000	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.25	Put		0.00000	0,000	27.22	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Call		0.00000	0,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.45	Put		8,688.00000	8,678,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Call		0.00000	0,000	29.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.45	Put		6,688.00000	6,678,000	29.81	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Call		4.00000	4,000	29.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.45	Put		4,692.00000	4,682,000	29.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Call		28.00000	30,000	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.45	Put		2,716.00000	2,708,000	26.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Call		160.00000	168,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.45	Put		848.00000	846,000	19.99	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Call		503.00000	518,000	16.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.45	Put		191.00000	196,000	16.67	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Call		1,326.00000	1,338,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.45	Put		14.00000	16,000	17.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Call		2,314.00000	2,325,000	22.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.45	Put		2.00000	3,000	22.24	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Call		3,312.00000	3,323,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.45	Put		0.00000	1,000	26.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		0.00000	0,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		8,638.00000	8,628,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		0.00000	0,000	29.73	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		6,638.00000	6,628,000	29.73	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		4.00000	5,000	29.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		4,642.00000	4,633,000	29.29	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		29.00000	31,000	26.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		2,667.00000	2,659,000	26.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		169.00000	177,000	19.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		807.00000	805,000	19.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Call		533.00000	548,000	16.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.40	Put		171.00000	176,000	16.58	0.00	0	48,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Call		1,374.00000	1,386,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.40	Put		12.00000	14,000	17.27	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Call		2,364.00000	2,375,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.40	Put		2.00000	3,000	22.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Call		3,362.00000	3,373,000	26.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.40	Put		0.00000	1,000	26.85	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Call		138.00000	145,000	20.59	0.00	0	1,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.60	Put		976.00000	973,000	20.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Call		0.00000	0,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.50	Put		8,738.00000	8,728,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Call		0.00000	0,000	29.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.50	Put		6,738.00000	6,728,000	29.89	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Call		4.00000	4,000	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.50	Put		4,742.00000	4,732,000	29.25	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Call		27.00000	28,000	26.83	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.50	Put		2,765.00000	2,756,000	26.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Call		152.00000	160,000	20.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.50	Put		890.00000	888,000	20.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Call		474.00000	488,000	16.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.50	Put		212.00000	216,000	16.76	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Call		1,277.00000	1,289,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.50	Put		15.00000	17,000	16.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Call		2,264.00000	2,275,000	21.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.50	Put		2.00000	3,000	21.97	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Call		3,262.00000	3,273,000	26.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.50	Put		0.00000	1,000	26.61	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Call		188.00000	197,000	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.30	Put		726.00000	725,000	19.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		0.00000	0,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		8,088.00000	8,078,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		1.00000	1,000	28.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		6,089.00000	6,079,000	28.87	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		9.00000	10,000	29.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		4,097.00000	4,088,000	29.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		49.00000	51,000	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		2,137.00000	2,129,000	25.40	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		309.00000	322,000	17.59	0.00	0	8,010.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		397.00000	400,000	17.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Call		948.00000	962,000	15.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.85	Put		36.00000	40,000	15.63	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Call		1,916.00000	1,927,000	20.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	5.85	Put		4.00000	5,000	20.11	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Call		2,912.00000	2,923,000	25.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.85	Put		0.00000	1,000	25.45	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Call		3,912.00000	3,922,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.85	Put		0.00000	0,000	28.21	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		0.00000	0,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		8,138.00000	8,128,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		1.00000	1,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		6,139.00000	6,129,000	28.94	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		8.00000	9,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		4,146.00000	4,137,000	29.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		47.00000	48,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		2,185.00000	2,176,000	25.51	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		292.00000	304,000	17.79	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		430.00000	432,000	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Call		905.00000	919,000	15.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.90	Put		43.00000	47,000	15.72	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Call		1,867.00000	1,878,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.90	Put		5.00000	6,000	19.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Call		2,862.00000	2,873,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.90	Put		0.00000	1,000	25.19	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Call		3,862.00000	3,872,000	28.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.90	Put		0.00000	0,000	28.09	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Call		0.00000	0,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.30	Put		8,538.00000	8,528,000	31.86	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Call		0.00000	0,000	29.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.30	Put		6,538.00000	6,528,000	29.57	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Call		5.00000	5,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.30	Put		4,543.00000	4,533,000	29.33	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		32.00000	34,000	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		2,570.00000	2,562,000	26.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Call		598.00000	613,000	16.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.30	Put		136.00000	141,000	16.41	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Call		1,472.00000	1,484,000	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.30	Put		10.00000	12,000	17.79	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Call		2,463.00000	2,474,000	23.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.30	Put		1.00000	2,000	23.04	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Call		3,462.00000	3,473,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.30	Put		0.00000	1,000	27.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Call		0.00000	0,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	16.35	Put		8,588.00000	8,578,000	31.86	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Call		0.00000	0,000	29.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	14.35	Put		6,588.00000	6,578,000	29.65	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Call		5.00000	5,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	12.35	Put		4,593.00000	4,583,000	29.31	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Call		31.00000	32,000	26.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	10.35	Put		2,619.00000	2,610,000	26.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Call		178.00000	187,000	19.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.35	Put		766.00000	765,000	19.59	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Call		565.00000	580,000	16.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.35	Put		153.00000	158,000	16.50	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Call		1,423.00000	1,435,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	6.35	Put		11.00000	13,000	17.53	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Call		2,413.00000	2,424,000	22.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	5.35	Put		1.00000	2,000	22.77	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Call		3,412.00000	3,423,000	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	4.35	Put		0.00000	1,000	26.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Call		0.00000	0,000	30.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	15.05	Put		7,288.00000	7,278,000	30.75	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Call		2.00000	2,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	13.05	Put		5,290.00000	5,280,000	29.01	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Call		17.00000	18,000	28.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	11.05	Put		3,305.00000	3,296,000	28.03	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Call		91.00000	95,000	22.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.05	Put		1,379.00000	1,373,000	22.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Call		4,712.00000	4,722,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	3.05	Put		0.00000	0,000	28.46	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		1,425.00000	1,419,000	22.58	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		87.00000	91,000	22.58	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Call		64.00000	67,000	24.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.50	Put		1,802.00000	1,795,000	24.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		80.00000	84,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		1,518.00000	1,512,000	22.98	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		62.00000	64,000	24.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		1,850.00000	1,842,000	24.38	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Call		327.00000	340,000	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.80	Put		365.00000	368,000	17.39	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		1,242.00000	1,237,000	21.78	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		104.00000	109,000	21.78	0.00	0	30,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Put		257.00000	261,000	16.93	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.60	Call		419.00000	433,000	16.93	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Put		1,152.00000	1,147,000	21.38	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	8.80	Call		114.00000	119,000	21.38	0.00	0	15,000.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Call		370.00000	383,000	17.10	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	7.70	Put		308.00000	311,000	17.10	0.00	0	500.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		1,333.00000	1,328,000	22.18	0.00	0	0.00
\$ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		95.00000	100,000	22.18	0.00	0	20,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future			7.88220	7.87050		17.48	0.00	0	1,047.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Call		400.00000	413,000	17.98	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.00	Put		530.00000	531,000	17.98	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Call		383.00000	396,000	18.15	0.00	0	340.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.05	Put		563.00000	564,000	18.15	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Call		417.00000	430,000	17.81	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	7.95	Put		497.00000	498,000	17.81	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Put		896.00000	894,000	19.64	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	8.50	Call		266.00000	276,000	19.64	0.00	0	30,000.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Put		2,705.00000	2,696,000	25.67	0.00	0	0.00
\$ / R	On	14/03/2011	Foreign Exchange Future	10.50	Call		75.00000	78,000	25.67	0.00	0	30,000.00
\$ / R	On	13/06/2011	Foreign Exchange Future			7.99280	7.97950		17.82	0.00	0	2,900.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Call		796.00000	813,000	16.71	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2011	Foreign Exchange Future	7.45	Put		267.00000	270,000	16.71	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Call		767.00000	784,000	16.81	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.50	Put		288.00000	291,000	16.81	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Call		825.00000	843,000	16.61	0.00	0	0.00
\$ / R	On	13/06/2011	Foreign Exchange Future	7.40	Put		246.00000	250,000	16.61	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future			11.57580	11.59880		16.05	2,604,555.00	225	19,307.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Call		70.00000	66,000	20.52	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.80	Put		1,271.00000	1,290,000	20.52	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Call		78.00000	74,000	20.15	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.70	Put		1,179.00000	1,198,000	20.15	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Call		74.00000	70,000	20.34	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.75	Put		1,225.00000	1,244,000	20.34	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Put		588.00000	603,000	17.54	0.00	0	0.00
£ / R	On	13/09/2010	Foreign Exchange Future	12.00	Call		187.00000	179,000	17.54	0.00	0	417.00
£ / R	On	13/12/2010	Foreign Exchange Future			11.73910	11.76020		16.36	5,752,159.00	490	12,373.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		452.00000	441,000	16.76	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		592.00000	602,000	16.76	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		560.00000	570,000	16.62	0.00	0	0.00
£ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		470.00000	459,000	16.62	0.00	0	50.00
£ / R	On	14/03/2011	Foreign Exchange Future			11.90230	11.92140		16.51	0.00	0	510.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Call		700.00000	690,000	16.36	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.80	Put		579.00000	588,000	16.36	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Call		678.00000	668,000	16.44	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.85	Put		607.00000	616,000	16.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Call		723.00000	712,000	16.29	0.00	0	0.00
£ / R	On	14/03/2011	Foreign Exchange Future	11.75	Put		552.00000	560,000	16.29	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future			0.08670	0.08650		22.03	6,936.00	80	208.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Call		490.00000	505,000	19.08	0.00	0	0.00
¥ / R	On	13/09/2010	Foreign Exchange Future	0.08	Put		130.00000	125,000	19.08	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future			0.08800	0.08780		21.93	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Call		566.00000	577,000	20.66	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.09	Put		386.00000	377,000	20.66	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Call		260.00000	258,000	23.76	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.10	Put		1,080.00000	1,058,000	23.76	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Call		1,240.00000	1,260,000	19.05	0.00	0	0.00
¥ / R	On	13/12/2010	Foreign Exchange Future	0.08	Put		60.00000	60,000	19.05	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future			9.67880	9.70380		13.66	290,364.00	30	17,077.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Call		11.00000	5,000	20.06	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	11.66	Put		1,972.00000	1,991,000	20.06	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Call		92.00000	77,000	15.29	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.20	Put		588.00000	598,000	15.29	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Put		850.00000	862,000	16.27	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.50	Call		54.00000	41,000	16.27	0.00	0	2,530.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Put		428.00000	438,000	14.64	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	10.00	Call		132.00000	117,000	14.64	0.00	0	2,000.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Put		287.00000	297,000	13.99	0.00	0	0.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.80	Call		191.00000	176,000	13.99	0.00	0	750.00
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Call		483.00000	461,000	13.78	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/09/2010	Foreign Exchange Future	9.30	Put		79.00000	82,000	13.78	0.00	0	1,500.00
€ / R	On	13/12/2010	Foreign Exchange Future			9.81720	9.84120		14.38	68,720.40	7	5,951.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.20	Put		10,359.00000	10,383,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.20	Put		8,359.00000	8,383,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Call		1.00000	1,000	25.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.20	Put		6,360.00000	6,384,000	25.80	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Call		12.00000	9,000	25.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.20	Put		4,371.00000	4,392,000	25.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Call		53.00000	46,000	22.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.20	Put		2,412.00000	2,429,000	22.00	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Call		109.00000	99,000	19.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.20	Put		1,468.00000	1,482,000	19.13	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Call		262.00000	248,000	15.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.20	Put		621.00000	631,000	15.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Call		764.00000	741,000	14.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.20	Put		123.00000	124,000	14.03	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Call		1,658.00000	1,633,000	15.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.20	Put		17.00000	16,000	15.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Call		59.00000	52,000	21.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.05	Put		2,268.00000	2,285,000	21.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.25	Put		10,409.00000	10,433,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Call		0.00000	0,000	28.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	18.25	Put		8,409.00000	8,433,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Call		1.00000	1,000	25.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.25	Put		6,410.00000	6,434,000	25.87	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Call		11.00000	8,000	25.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.25	Put		4,420.00000	4,441,000	25.31	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Call		51.00000	44,000	22.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.25	Put		2,460.00000	2,477,000	22.10	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Call		105.00000	96,000	19.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.25	Put		1,514.00000	1,529,000	19.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Call		249.00000	236,000	15.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.25	Put		658.00000	669,000	15.91	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Call		727.00000	705,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.25	Put		136.00000	138,000	14.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Call		1,609.00000	1,585,000	15.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.25	Put		18.00000	18,000	15.76	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.95	Put		11,109.00000	11,133,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.95	Put		9,109.00000	9,133,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Call		1.00000	1,000	26.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.95	Put		7,110.00000	7,134,000	26.88	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Call		5.00000	4,000	25.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.95	Put		5,114.00000	5,137,000	25.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Call		31.00000	25,000	23.56	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.95	Put		3,140.00000	3,158,000	23.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Call		64.00000	56,000	21.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.95	Put		2,173.00000	2,189,000	21.48	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Call		132.00000	122,000	18.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.95	Put		1,241.00000	1,255,000	18.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Call		337.00000	322,000	14.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.95	Put		446.00000	455,000	14.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Call		960.00000	936,000	13.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.95	Put		69.00000	69,000	13.89	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.85	Put		11,009.00000	11,033,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.85	Put		9,009.00000	9,033,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Call		1.00000	1,000	26.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.85	Put		7,010.00000	7,034,000	26.74	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Call		5.00000	4,000	25.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.85	Put		5,014.00000	5,037,000	25.28	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Call		33.00000	27,000	23.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.85	Put		3,042.00000	3,060,000	23.35	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Call		70.00000	62,000	21.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.85	Put		2,079.00000	2,095,000	21.27	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Call		144.00000	133,000	17.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.85	Put		1,153.00000	1,166,000	17.94	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Call		374.00000	358,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.85	Put		383.00000	391,000	14.55	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Call		1,044.00000	1,020,000	13.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	8.85	Put		53.00000	53,000	13.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.00	Put		10,159.00000	10,183,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.00	Put		8,159.00000	8,183,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Call		1.00000	1,000	25.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.00	Put		6,160.00000	6,184,000	25.51	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Call		15.00000	11,000	25.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.00	Put		4,174.00000	4,194,000	25.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Call		62.00000	54,000	21.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.00	Put		2,221.00000	2,237,000	21.58	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Call		127.00000	117,000	18.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.00	Put		1,286.00000	1,300,000	18.45	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Call		320.00000	306,000	15.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.00	Put		479.00000	489,000	15.06	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Call		919.00000	895,000	13.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.00	Put		78.00000	78,000	13.92	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Call		1,853.00000	1,829,000	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.00	Put		12.00000	12,000	16.65	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.10	Put		10,259.00000	10,283,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.10	Put		8,259.00000	8,283,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Call		1.00000	1,000	25.66	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.10	Put		6,260.00000	6,284,000	25.66	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Call		14.00000	10,000	25.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.10	Put		4,273.00000	4,293,000	25.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Call		57.00000	50,000	21.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.10	Put		2,316.00000	2,333,000	21.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Call		117.00000	108,000	18.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.10	Put		1,376.00000	1,391,000	18.79	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Call		290.00000	275,000	15.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.10	Put		549.00000	558,000	15.40	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Call		839.00000	816,000	13.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.10	Put		98.00000	99,000	13.97	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Call		1,755.00000	1,731,000	16.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.10	Put		14.00000	14,000	16.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.40	Put		10,559.00000	10,583,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.40	Put		8,559.00000	8,583,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Call		1.00000	1,000	26.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.40	Put		6,560.00000	6,584,000	26.09	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Call		9.00000	7,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.40	Put		4,568.00000	4,590,000	25.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Call		46.00000	39,000	22.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.40	Put		2,605.00000	2,622,000	22.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Call		94.00000	85,000	19.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.40	Put		1,653.00000	1,668,000	19.81	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Call		216.00000	203,000	16.42	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	10.40	Put		775.00000	786,000	16.42	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Call		625.00000	602,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.40	Put		184.00000	185,000	14.15	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Call		1,465.00000	1,440,000	15.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.40	Put		24.00000	23,000	15.23	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	20.55	Put		10,709.00000	10,733,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	18.55	Put		8,709.00000	8,733,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Call		1.00000	1,000	26.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	16.55	Put		6,710.00000	6,734,000	26.30	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Call		8.00000	6,000	25.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	14.55	Put		4,717.00000	4,739,000	25.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Call		41.00000	34,000	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	12.55	Put		2,750.00000	2,767,000	22.73	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Call		85.00000	76,000	20.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.55	Put		1,794.00000	1,809,000	20.32	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Call		188.00000	176,000	16.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.55	Put		897.00000	909,000	16.93	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Call		531.00000	510,000	14.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.55	Put		240.00000	243,000	14.24	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Call		1,322.00000	1,297,000	14.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.55	Put		31.00000	30,000	14.69	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.85	Put		10,009.00000	10,033,000	28.11	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.85	Put		8,009.00000	8,033,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Call		1.00000	1,000	25.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.85	Put		6,010.00000	6,034,000	25.29	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Call		18.00000	14,000	25.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.85	Put		4,027.00000	4,047,000	25.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Call		2,000.00000	1,976,000	17.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.85	Put		9.00000	9,000	17.19	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.90	Put		10,059.00000	10,083,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.90	Put		8,059.00000	8,083,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Call		1.00000	1,000	25.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.90	Put		6,060.00000	6,084,000	25.37	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Call		17.00000	13,000	25.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.90	Put		4,076.00000	4,096,000	25.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Call		67.00000	59,000	21.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	11.90	Put		2,126.00000	2,142,000	21.38	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Call		138.00000	128,000	18.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.90	Put		1,197.00000	1,211,000	18.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Call		355.00000	340,000	14.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	9.90	Put		414.00000	423,000	14.72	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Call		1,002.00000	978,000	13.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	8.90	Put		61.00000	61,000	13.86	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Call		1,951.00000	1,927,000	17.01	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2010	Foreign Exchange Future	7.90	Put		10.00000	10,000	17.01	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	19.95	Put		10,109.00000	10,133,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Call		0.00000	0,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	17.95	Put		8,109.00000	8,133,000	28.11	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Call		1.00000	1,000	25.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	15.95	Put		6,110.00000	6,134,000	25.44	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Call		16.00000	12,000	25.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	13.95	Put		4,125.00000	4,145,000	25.33	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Call		1,902.00000	1,878,000	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	7.95	Put		11.00000	11,000	16.83	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Put		697.00000	708,000	16.08	0.00	0	0.00
€ / R	On	13/12/2010	Foreign Exchange Future	10.30	Call		238.00000	225,000	16.08	0.00	0	60.00
€ / R	On	14/03/2011	Foreign Exchange Future			9.95470	9.97740		14.86	0.00	0	2,620.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Call		579.00000	559,000	14.71	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.80	Put		402.00000	404,000	14.71	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Call		554.00000	535,000	14.76	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.85	Put		427.00000	430,000	14.76	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Call		604.00000	584,000	14.67	0.00	0	0.00
€ / R	On	14/03/2011	Foreign Exchange Future	9.75	Put		377.00000	379,000	14.67	0.00	0	0.00
AL7T	On	05/08/2010	Index Future			351.15800	350.71200			0.00	0	58.00
ALBI	On	05/08/2010	Index Future			323.28000	322.98600			0.00	0	1,255.00
ALBI	On	04/11/2010	Index Future			328.65800	328.35900			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	13/09/2010	Foreign Exchange Future			6.65530	6.63740		13.26	206,314.30	31	8,218.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Call		70.00000	72,000	14.46	0.00	0	0.00
AU\$ / ROn	13/09/2010	Foreign Exchange Future	6.90	Put		333.00000	317,000	14.46	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future			6.67760	6.65920		14.15	0.00	0	8,156.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Call		166.00000	170,000	15.01	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.90	Put		407.00000	392,000	15.01	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Put		444.00000	429,000	15.23	0.00	0	0.00
AU\$ / ROn	13/12/2010	Foreign Exchange Future	6.95	Call		153.00000	157,000	15.23	0.00	0	200.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future			6.69840	6.67970		14.30	200,952.00	30	51.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Call		308.00000	314,000	14.30	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.70	Put		328.00000	316,000	14.30	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Call		289.00000	295,000	14.49	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.75	Put		359.00000	347,000	14.49	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Call		330.00000	337,000	14.23	0.00	0	0.00
AU\$ / ROn	14/03/2011	Foreign Exchange Future	6.65	Put		300.00000	289,000	14.23	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future			7.42330	7.34490		11.15	0.00	0	75.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Call		81.00000	112,000	11.61	0.00	0	0.00
CAD/ ROn	13/09/2010	Foreign Exchange Future	7.50	Put		236.00000	189,000	11.61	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future			7.52000	7.44160		11.48	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Call		130.00000	160,000	12.03	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.70	Put		388.00000	340,000	12.03	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Call		117.00000	145,000	12.16	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.75	Put		425.00000	375,000	12.16	0.00	0	0.00
CAD/ ROn	13/12/2010	Foreign Exchange Future	7.65	Call		144.00000	177,000	11.89	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On 13/12/2010	Foreign Exchange Future	7.65	Put		352.00000	307,000	11.89	0.00	0	0.00
CRD1	On 05/08/2010	Index Future			142.90700	142.84200			0.00	0	2.00
CRD1	On 04/11/2010	Index Future			145.28500	145.21800			0.00	0	0.00
GOVI	On 05/08/2010	GOVI			324.44300	324.16400		6.57	0.00	0	326.00
GOVI	On 05/08/2010	GOVI	315.60	Call		87,455.00000	89,932,000	6.57	0.00	0	0.00
GOVI	On 05/08/2010	GOVI	315.60	Put		1,815.00000	1,502,000	6.57	0.00	0	0.00
GOVI	On 04/11/2010	GOVI			329.84000	329.55600			0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.00	Call		5,560.00000	8,400,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Call		5,460.00000	8,300,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	329.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Call		5,660.00000	8,500,000		0.00	0	0.00
GOVI	On 04/11/2010	GOVI	328.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On 01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
ILBI	On 05/08/2010	Index Future			380.20800	380.47000			0.00	0	501.00
ILBI	On 04/11/2010	Index Future			386.62200	386.88800			0.00	0	0.00
J153	On 31/08/2010	Interest Rate Swap			6.89407	6.89407		15.00	0.00	0	0.00
J157	On 15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On 21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JFRA	On	05/08/2010	Jibar Tradeable Future			7.32900	7.32900		0.36	0.00	0	0.00
JFRA	On	04/11/2010	Jibar Tradeable Future			7.66000	7.66000		0.38	0.00	0	0.00
JIBAR F	On	21/07/2010	Jibar Tradeable Future			6.52500	6.51500			0.00	0	2,000.00
JIBAR F	On	18/08/2010	Jibar Tradeable Future			6.38500	6.38900			0.00	0	1,000.00
JIBAR F	On	15/09/2010	Jibar Tradeable Future			6.37500	6.34200			0.00	0	1,000.00
JIBAR F	On	20/10/2010	Jibar Tradeable Future			6.30500	6.28100			0.00	0	0.00
JIBAR F	On	17/11/2010	Jibar Tradeable Future			6.29500	6.28100			0.00	0	0.00
JIBAR F	On	15/12/2010	Jibar Tradeable Future			6.29500	6.28100			0.00	0	0.00
JIBAR F	On	16/03/2011	Jibar Tradeable Future			6.31500	6.30100			0.00	0	5,500.00
JIBAR F	On	15/06/2011	Jibar Tradeable Future			6.46500	6.38600			0.00	0	4,500.00
JIBAR F	On	21/09/2011	Jibar Tradeable Future			6.70500	6.67900			0.00	0	6,000.00
JIBAR F	On	21/12/2011	Jibar Tradeable Future			6.95500	6.94400			0.00	0	5,000.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			7.20500	7.20900			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			7.25500	7.28100			0.00	0	0.00
JN02	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN02	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN02	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN05	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE			7.50000	7.50000			0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	05/08/2010	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
OTH1	On	05/08/2010	Index Future			316.58500	316.20600			0.00	0	3.00
OTH1	On	04/11/2010	Index Future			321.85100	321.46600			0.00	0	0.00
R157	On	05/08/2010	Bond Future			7.74900	7.75900		4.00	0.00	0	4,923.00
R157	On	05/08/2010	Bond Future	8.75	Call		4,595.00000	4,642,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.75	Put		1.00000	0,000	4.32	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Call		3,461.00000	3,507,000	4.16	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.50	Put		5.00000	3,000	4.16	0.00	0	2,500.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	05/08/2010	Bond Future	9.00	Call		5,719.00000	5,766,000	4.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	9.00	Put		1.00000	0,000	4.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Put		31.00000	26,000	4.00	0.00	0	0.00
R157	On	05/08/2010	Bond Future	8.25	Call		2,335.00000	2,378,000	4.00	0.00	0	500.00
R157	On	05/08/2010	Bond Future	7.50	Put		1,360.00000	1,314,000	3.65	0.00	0	0.00
R157	On	05/08/2010	Bond Future	7.50	Call		122.00000	124,000	3.65	0.00	0	500.00
R157	On	04/11/2010	Bond Future			7.81300	7.82400		4.50	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Call		3,327.00000	3,365,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.50	Put		318.00000	306,000	4.67	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Call		3,514.00000	3,552,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.55	Put		286.00000	274,000	4.70	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Call		3,144.00000	3,180,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	8.45	Put		354.00000	340,000	4.63	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Put		2,058.00000	2,019,000	4.12	0.00	0	0.00
R157	On	04/11/2010	Bond Future	7.50	Call		581.00000	592,000	4.12	0.00	0	500.00
R157	On	03/02/2011	Bond Future			7.85400	7.86600		4.25	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Call		1,623.00000	1,647,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.90	Put		1,477.00000	1,450,000	4.04	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Call		1,746.00000	1,771,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.95	Put		1,386.00000	1,359,000	4.07	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Call		1,505.00000	1,527,000	4.01	0.00	0	0.00
R157	On	03/02/2011	Bond Future	7.85	Put		1,574.00000	1,544,000	4.01	0.00	0	0.00
R186	On	05/08/2010	Bond Future			8.81800	8.82900		10.00	0.00	0	20,936.00
R186	On	05/08/2010	Bond Future	9.25	Call		4,052.00000	4,136,000	10.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2010	Bond Future	9.25	Put		165.00000	144,000	10.00	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.75	Call		862.00000	884,000	9.36	0.00	0	816.00
R186	On	05/08/2010	Bond Future	8.75	Put		1,614.00000	1,532,000	9.36	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Call		8,259.00000	8,362,000	10.73	0.00	0	0.00
R186	On	05/08/2010	Bond Future	9.75	Put		7.00000	6,000	10.73	0.00	0	960.00
R186	On	05/08/2010	Bond Future	10.00	Call		10,339.00000	10,443,000	11.10	0.00	0	0.00
R186	On	05/08/2010	Bond Future	10.00	Put		1.00000	1,000	11.10	0.00	0	3,000.00
R186	On	05/08/2010	Bond Future	9.00	Call		2,194.00000	2,249,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	9.00	Put		591.00000	542,000	9.68	0.00	0	48.00
R186	On	05/08/2010	Bond Future	8.50	Put		3,398.00000	3,297,000	9.16	0.00	0	0.00
R186	On	05/08/2010	Bond Future	8.50	Call		217.00000	220,000	9.16	0.00	0	144.00
R186	On	04/11/2010	Bond Future			8.87800	8.88900		11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Call		4,847.00000	4,907,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.25	Put		1,551.00000	1,509,000	11.00	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Call		5,165.00000	5,227,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.30	Put		1,424.00000	1,383,000	11.08	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Call		4,539.00000	4,596,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	9.20	Put		1,691.00000	1,646,000	10.93	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Put		3,487.00000	3,418,000	10.33	0.00	0	0.00
R186	On	04/11/2010	Bond Future	8.75	Call		2,179.00000	2,213,000	10.33	0.00	0	9,800.00
R186	On	03/02/2011	Bond Future			8.92400	8.93600		11.25	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Call		4,060.00000	4,111,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.00	Put		3,473.00000	3,414,000	10.88	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Call		4,321.00000	4,375,000	10.95	0.00	0	0.00
R186	On	03/02/2011	Bond Future	9.05	Put		3,279.00000	3,223,000	10.95	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/02/2011	Bond Future	8.95	Call		3,806.00000	3,855,000	10.81	0.00	0	0.00
R186	On	03/02/2011	Bond Future	8.95	Put		3,677.00000	3,616,000	10.81	0.00	0	0.00
R201	On	05/08/2010	Bond Future			7.59700	7.60800		3.75	0.00	0	1,388.00
R201	On	05/08/2010	Bond Future	9.00	Call		5,060.00000	5,101,000	4.38	0.00	0	0.00
R201	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	4.38	0.00	0	0.00
R201	On	04/11/2010	Bond Future			7.65200	7.66400		4.00	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Call		3,089.00000	3,124,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.50	Put		169.00000	161,000	4.30	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Call		3,243.00000	3,279,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.55	Put		152.00000	145,000	4.33	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Call		2,937.00000	2,972,000	4.27	0.00	0	0.00
R201	On	04/11/2010	Bond Future	8.45	Put		189.00000	181,000	4.27	0.00	0	0.00
R201	On	03/02/2011	Bond Future			7.68100	7.69300		4.00	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Call		1,794.00000	1,817,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.00	Put		768.00000	751,000	3.85	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Call		1,909.00000	1,933,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	8.05	Put		717.00000	701,000	3.88	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Call		1,684.00000	1,706,000	3.82	0.00	0	0.00
R201	On	03/02/2011	Bond Future	7.95	Put		824.00000	806,000	3.82	0.00	0	0.00
R203	On	05/08/2010	Bond Future			8.37200	8.39300		6.00	0.00	0	3,767.00
R203	On	05/08/2010	Bond Future	9.25	Call		4,372.00000	4,481,000	6.47	0.00	0	0.00
R203	On	05/08/2010	Bond Future	9.25	Put		4.00000	3,000	6.47	0.00	0	0.00
R203	On	04/11/2010	Bond Future			8.44700	8.47000		6.75	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.25	Call		4,201.00000	4,296,000	6.99	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	04/11/2010	Bond Future	9.25	Put		334.00000	312,000	6.99	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Call		4,411.00000	4,507,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.30	Put		303.00000	282,000	7.04	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Call		3,994.00000	4,088,000	6.94	0.00	0	0.00
R203	On	04/11/2010	Bond Future	9.20	Put		369.00000	346,000	6.94	0.00	0	0.00
R203	On	03/02/2011	Bond Future			8.50600	8.52900		6.50	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Call		1,790.00000	1,843,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.50	Put		1,933.00000	1,873,000	6.03	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Call		1,925.00000	1,980,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.55	Put		1,822.00000	1,763,000	6.08	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Call		1,663.00000	1,713,000	5.99	0.00	0	0.00
R203	On	03/02/2011	Bond Future	8.45	Put		2,053.00000	1,990,000	5.99	0.00	0	0.00
R204	On	05/08/2010	Bond Future			8.48100	8.49200		7.00	982,586.80	10	2,664.00
R204	On	05/08/2010	Bond Future	9.25	Call		4,276.00000	4,338,000	7.26	0.00	0	0.00
R204	On	05/08/2010	Bond Future	9.25	Put		9.00000	8,000	7.26	0.00	0	780.00
R204	On	05/08/2010	Bond Future	8.70	Call		1,473.00000	1,510,000	6.71	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.70	Put		278.00000	251,000	6.71	0.00	0	650.00
R204	On	05/08/2010	Bond Future	8.75	Call		1,694.00000	1,736,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.75	Put		214.00000	192,000	6.75	0.00	0	83.00
R204	On	05/08/2010	Bond Future	8.25	Put		1,620.00000	1,561,000	6.36	0.00	0	0.00
R204	On	05/08/2010	Bond Future	8.25	Call		205.00000	210,000	6.36	0.00	0	249.00
R204	On	04/11/2010	Bond Future			8.55100	8.56200		7.50	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Call		4,247.00000	4,292,000	7.77	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.25	Put		460.00000	443,000	7.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	04/11/2010	Bond Future	9.30	Call		4,472.00000	4,518,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.30	Put		417.00000	401,000	7.82	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Call		4,025.00000	4,069,000	7.72	0.00	0	0.00
R204	On	04/11/2010	Bond Future	9.20	Put		506.00000	488,000	7.72	0.00	0	0.00
R204	On	03/02/2011	Bond Future			8.60300	8.61500		7.75	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Call		1,833.00000	1,859,000	7.21	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.50	Put		2,469.00000	2,429,000	7.21	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Call		1,974.00000	2,001,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.55	Put		2,333.00000	2,294,000	7.26	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Call		1,700.00000	1,725,000	7.17	0.00	0	0.00
R204	On	03/02/2011	Bond Future	8.45	Put		2,614.00000	2,573,000	7.17	0.00	0	0.00
R206	On	05/08/2010	Bond Future			7.49700	7.49800		3.00	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Call		4,348.00000	4,351,000	3.51	0.00	0	0.00
R206	On	05/08/2010	Bond Future	9.00	Put		0.00000	0,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future			7.55200	7.55300		3.25	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Call		2,686.00000	2,687,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.50	Put		94.00000	92,000	3.49	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Call		2,810.00000	2,811,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.55	Put		83.00000	81,000	3.51	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Call		2,563.00000	2,564,000	3.47	0.00	0	0.00
R206	On	04/11/2010	Bond Future	8.45	Put		106.00000	104,000	3.47	0.00	0	0.00
R206	On	03/02/2011	Bond Future			7.57600	7.57600		3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Call		1,552.00000	1,550,000	3.00	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.00	Put		463.00000	461,000	3.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/02/2011	Bond Future	8.05	Call		1,646.00000	1,644,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	8.05	Put		430.00000	428,000	3.02	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Call		1,460.00000	1,458,000	2.98	0.00	0	0.00
R206	On	03/02/2011	Bond Future	7.95	Put		499.00000	497,000	2.98	0.00	0	0.00
R207	On	05/08/2010	Bond Future			8.61000	8.64100		7.75	0.00	0	4,639.00
R207	On	05/08/2010	Bond Future	9.50	Call		4,971.00000	5,155,000	8.35	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.50	Put		6.00000	4,000	8.35	0.00	0	150.00
R207	On	05/08/2010	Bond Future	9.25	Call		3,587.00000	3,765,000	8.05	0.00	0	0.00
R207	On	05/08/2010	Bond Future	9.25	Put		30.00000	22,000	8.05	0.00	0	100.00
R207	On	05/08/2010	Bond Future	8.25	Put		2,461.00000	2,289,000	7.03	0.00	0	0.00
R207	On	05/08/2010	Bond Future	8.25	Call		79.00000	93,000	7.03	0.00	0	250.00
R207	On	04/11/2010	Bond Future			8.67500	8.70800		8.50	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Call		3,795.00000	3,937,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.25	Put		686.00000	634,000	8.80	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Call		4,015.00000	4,160,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.30	Put		626.00000	577,000	8.86	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Call		3,579.00000	3,717,000	8.74	0.00	0	0.00
R207	On	04/11/2010	Bond Future	9.20	Put		751.00000	695,000	8.74	0.00	0	0.00
R207	On	03/02/2011	Bond Future			8.72600	8.76000		8.50	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Call		2,230.00000	2,326,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.75	Put		2,287.00000	2,188,000	8.18	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Call		2,390.00000	2,489,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.80	Put		2,161.00000	2,064,000	8.24	0.00	0	0.00
R207	On	03/02/2011	Bond Future	8.70	Call		2,079.00000	2,170,000	8.12	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/02/2011	Bond Future	8.70	Put		2,424.00000	2,320,000	8.12	0.00	0	0.00
R208	On	05/08/2010	Bond Future			8.65000	8.67100		8.50	0.00	0	11,317.00
R208	On	05/08/2010	Bond Future	9.50	Call		4,998.00000	5,128,000	9.14	0.00	0	0.00
R208	On	05/08/2010	Bond Future	9.50	Put		8.00000	7,000	9.14	0.00	0	0.00
R208	On	04/11/2010	Bond Future			8.71300	8.73500		9.50	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Call		3,847.00000	3,942,000	9.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.25	Put		759.00000	719,000	9.83	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Call		4,074.00000	4,172,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.30	Put		694.00000	656,000	9.90	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Call		3,625.00000	3,718,000	9.76	0.00	0	0.00
R208	On	04/11/2010	Bond Future	9.20	Put		830.00000	788,000	9.76	0.00	0	0.00
R208	On	03/02/2011	Bond Future			8.76200	8.78500		9.25	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Call		2,216.00000	2,280,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.75	Put		2,427.00000	2,353,000	8.61	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Call		2,377.00000	2,444,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.80	Put		2,287.00000	2,215,000	8.67	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Call		2,061.00000	2,123,000	8.56	0.00	0	0.00
R208	On	03/02/2011	Bond Future	8.70	Put		2,576.00000	2,499,000	8.56	0.00	0	0.00
R209	On	05/08/2010	Bond Future			8.77400	8.78500		12.75	0.00	0	2,417.00
R209	On	05/08/2010	Bond Future	8.75	Call		913.00000	935,000	12.35	0.00	0	0.00
R209	On	05/08/2010	Bond Future	8.75	Put		1,193.00000	1,127,000	12.35	0.00	0	0.00
R209	On	04/11/2010	Bond Future			8.81900	8.83000		14.50	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Call		3,094.00000	3,137,000	14.07	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.00	Put		1,768.00000	1,724,000	14.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/11/2010	Bond Future	9.05	Call		3,332.00000	3,377,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	9.05	Put		1,623.00000	1,581,000	14.15	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Call		2,863.00000	2,904,000	13.98	0.00	0	0.00
R209	On	04/11/2010	Bond Future	8.95	Put		1,923.00000	1,877,000	13.98	0.00	0	0.00
R209	On	03/02/2011	Bond Future			8.85400	8.86500		14.50	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Call		3,755.00000	3,797,000	14.02	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.00	Put		2,706.00000	2,662,000	14.02	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Call		3,983.00000	4,027,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	9.05	Put		2,552.00000	2,510,000	14.12	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Call		3,532.00000	3,573,000	13.92	0.00	0	0.00
R209	On	03/02/2011	Bond Future	8.95	Put		2,869.00000	2,823,000	13.92	0.00	0	0.00
TRT1	On	05/08/2010	Index Future			320.57600	320.29800			0.00	0	100.00
TRT1	On	04/11/2010	Index Future			325.90900	325.62600			0.00	0	0.00
Total for Derivatives :										64,829,787.00	8,213	788,498.00
<u>j-Bonds</u>												
CGR5	On	23/07/2011	Spot Bond			15.67900	15.67900			0.00	0	0.00
R153	On	31/08/2010	Spot Bond			7.36000	7.36000			0.00	0	0.00
R155	On	31/08/2011	Spot Bond			6.65000	6.66000			0.00	0	0.00
R157	On	15/09/2015	Spot Bond			7.72500	7.73500			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.79500	8.81000			0.00	0	0.00
R201	On	21/12/2014	Spot Bond			7.57500	7.58500			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	15/09/2017	Spot Bond			8.34500	8.36500			0.00	0	0.00
R204	On	21/12/2018	Spot Bond			8.45500	8.46500			0.00	0	0.00
R206	On	15/01/2014	Spot Bond			7.47500	7.48000			0.00	0	0.00
R207	On	15/01/2020	Spot Bond			8.59000	8.61500			0.00	0	0.00
R208	On	31/03/2021	Spot Bond			8.62500	8.65000			0.00	0	0.00
R209	On	31/03/2036	Spot Bond			8.76000	8.76500			0.00	0	0.00
Total for j-Bonds :										0.00	0	0.00
Grand Total:										64,829,787.00	8,213	788,498.00